

Analisis perbandingan pengaruh residual income dan eva metrics terhadap return saham perusahaan barang konsumsi periode 2010-2014 = Comparative effect analysis of residual income and eva metrics on consumer goods industry share return for period 2010-2014 / Andreas

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Abstrak

[<b>ABSTRAK</b><br>

Tesis ini meneliti tentang keefektifan metode penilaian kinerja suatu perusahaan dalam mengukur fluktuasi pada return saham. Penelitian dilakukan terhadap 30 perusahaan yang bergerak dalam sektor barang konsumsi (consumer goods industry) dengan rentang waktu selama lima tahun, yaitu dari tahun 2010 hingga tahun 2014. Variabel yang digunakan dalam penelitian ini adalah return saham sebagai variabel dependen dan Residual Income, Economic Value Added, Market Value Added, EVA Margin, dan EVA Momentum sebagai variabel independen. Data yang diperoleh dianalisis menggunakan regresi linear sederhana dengan dua metode, yaitu Panel EGLS (Cross-section weights) dan Panel Least Squares (Fixed Effect). Hasil dari penelitian ini adalah pengaruh variabel independen terhadap variabel dependen berbeda-beda tergantung pada subsektor manakah perusahaan yang diteliti berada.

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<b>ABSTRACT</b><br>

This thesis examines the effectiveness of a company's performance measurement methods to measure fluctuations in the stock price. Study was conducted on 30 companies which engaged in the consumer goods industry with the time span of five years, which is from 2010 to 2014. Variables used in this study are the stock return as the dependent variable and Residual Income, Economic Value Added, Market Value Added, EVA Margin, and EVA Momentum as independent variables. Data were analyzed using simple linear regression with two methods, Panel EGLS (Cross-section weights) and Panel Least Squares (Fixed Effect). The result of this study is the influence of the independent variables on the dependent variable varies depending on company's sub-industry category, This thesis examines the effectiveness of a company's performance measurement methods to measure fluctuations in the stock price. Study was conducted on 30 companies which engaged in the consumer goods industry with the time span of five years, which is from 2010 to 2014. Variables used in this study are the stock return as the dependent variable and Residual Income, Economic Value Added, Market Value Added, EVA Margin, and EVA Momentum as independent variables. Data were analyzed using simple linear regression with two methods, Panel EGLS (Cross-section weights) and Panel Least Squares (Fixed Effect). The

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